



# On the existence of latin squares with special distribution properties

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## ABSTRACT

An  $n \times n$  latin square  $(a_{r,c} | 0 \leq r, c \leq n-1)$  is an  $(s, t)$  latin square if every subrectangle  $R_{i,j}$ ,  $0 \leq i, j \leq n-1$ , consisting of cells  $\{a_{i+k,j+\ell} | 0 \leq k < t, 0 \leq \ell < s\}$ , where the addition of indices is performed modulo  $n$ , contains  $st$  different elements. We show that an  $(s, t)$  latin square exists if and only if  $n \geq st + t$  or  $n > st$  and the product of the greatest common divisors  $\gcd(s, n)\gcd(t, n)$  is a divisor of  $n$ .

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## 1. Introduction

A latin square is an  $n \times n$  matrix with entries from a set with  $n$  elements  $\{0, 1, \dots, n-1\}$  such that every element occurs exactly once in each row and column. We are interested in latin squares in which every subrectangle of  $s \times t$  elements contains  $st$  different elements in the stronger sense of Definition 1.

Let  $R_{i,j}$ ,  $0 \leq i, j \leq n-1$ , be the  $s \times t$  rectangle consisting of the cells  $(i+k, j+\ell)$ , where the addition of indices is performed modulo  $n$ , with  $0 \leq k < t$  and  $0 \leq \ell < s$ . The first index of cell  $(i+k, j+\ell)$  denotes the row, the second the column.

Also other calculations on the indices are performed modulo  $n$  and we always assume that the result is in  $0, \dots, n-1$ .

**Definition 1.** The latin square  $(a_{r,c} | 0 \leq r, c \leq n-1)$  is an  $(s, t)$  square if for every rectangle  $R_{i,j}$ ,  $0 \leq i, j \leq n-1$  the values at the  $st$  cells are different.

We can therefore think of the latin square made into a torus or that we cover the plane with identical copies of the latin square and that the  $s \times t$  rectangles can also cross borders or corners.

Because of the latin square properties, only the cases where  $s$  and  $t$  are greater than 1 are of interest, this is therefore assumed throughout the paper.

**Example 1.** The following  $7 \times 7$  latin square is a  $(2, 3)$  latin square. The two  $2 \times 3$  rectangles  $R_{5,2}$  and  $R_{6,6}$  are also shown.

0	1	2	3	4	5	6
5	6	0	1	2	3	4
3	4	5	6	0	1	2
1	2	3	4	5	6	0
6	0	1	2	3	4	5
4	5	6	0	1	2	3
2	3	4	5	6	0	1

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If a latin square  $(a_{r,c} | 0 \leq r, c \leq n-1)$  is an  $(s, t)$  square, then obviously  $n \geq st$ .

Latin squares where one looks only at  $s \times t$  subrectangles inside the latin square, i.e. rectangles consisting of the cells  $(i+k, j+\ell)$  with  $0 \leq k < t$  and  $0 \leq \ell < s$  and with  $0 \leq i < n-t$  and  $0 \leq j < n-s$ , were studied in [1,2,6] in the context of conflict free access to parallel computer memories.

The notation  $(s, t)$  square is taken from [2], even if it stands there for the weaker property above.

In [6] Van Voorhis and Morrin show that a necessary condition for the weaker property, in which one looks only at  $s \times t$  subrectangles inside the latin square, is that  $n > st$ . This is therefore also necessary for  $(s, t)$  latin squares studied in this paper.

Colbourn and Heinrich show in [2] that the condition  $n > st$  is also sufficient for the existence of a latin square for the weaker condition.

Several authors consider also other forms such as stars or diamonds, for example in [3].

The main objective of our paper is to completely determine the triples  $n, s, t$  for which there exists an  $(s, t)$  latin square of order  $n$ .

We show in Section 3 that  $(s, t)$  latin squares always exist, if  $n \geq st + t$ . Then we show in Section 4 that for  $n = st + r$  with  $0 < r < \min(s, t)$  a necessary and sufficient condition for the existence of an  $(s, t)$  latin square is that the product of the greatest common divisors  $\gcd(s, n)\gcd(t, n)$  is a divisor of  $n$ .

In the final Section 5 we apply the results to Cayley tables of cyclic groups.

Our main concern in this paper is the solution of a mathematical problem. But there are applications to conflict free access to parallel computer memories. For example if a larger two-dimensional memory block is divided into subsquares which are to be accessed in parallel, then a distribution of the information in the subsquares, the same distribution for all subsquares, according to our constructions, could be useful.

## 2. $(s, t)$ diagonals

Following Hedayat [4], a set  $D$  of  $n$  cells  $D_k = (r_k, c_k)$ ,  $k = 0, \dots, n-1$  in an  $n \times n$  square such that  $0 \leq r_k, c_k \leq n-1$  and no two cells are in the same row or in the same column is called a diagonal.

**Definition 2.** The diagonal  $D$  is called an  $(s, t)$  diagonal if there does not exist a  $s \times t$  rectangle  $R_{i,j}$  containing two or more cells of the diagonal.

The cells in an  $(s, t)$  latin square with a given value  $m$  form a  $(s, t)$  diagonal.

Because in our  $(s, t)$  property we allow border and corner crossing  $s \times t$  rectangles, we can shift the cells in vertical or horizontal direction in a wrap around way without losing the  $(s, t)$  property and can therefore always assume that the diagonal  $D$  begins with cell  $D_0 = (0, 0)$ .

We can always rearrange the cells of a diagonal  $D$ , such that the  $i$ th cell is in row  $i$ , i.e.  $D_i = (i, c(i))$ , then an  $(s, t)$  diagonal  $D$  can be characterized in the following way.

**Lemma 1.** Let  $D$  be a diagonal with  $D_i = (i, c(i))$ . Then  $D$  is an  $(s, t)$  diagonal if and only if for all  $i$ :

$$s \leq c(i+j) - c(i) \leq n-s \quad \text{for all } j \text{ with } 0 < j < t. \quad \square$$

To a diagonal  $D$  we can associate a latin square  $L(D)$  by placing the value  $\ell$  in cell  $(i, c(i) + \ell)$  for all  $0 \leq \ell < n$  and cells  $D_i = (i, c(i))$ .

**Proposition 1.** If the diagonal  $D$  has the  $(s, t)$  property, then the latin square  $L(D)$  is an  $(s, t)$  latin square.

**Proof.** The set  $D_\ell$  of cells with value  $\ell$  is obtained by shifting the diagonal  $D$  by  $\ell$  columns, so that it inherits the  $(s, t)$  property.  $\square$

**Corollary 1.** The following are equivalent. (a) There exists a latin square of size  $n$  with the  $(s, t)$  property. (b) There exists a diagonal  $D$  with the  $(s, t)$  property.

**Proof.** (a)  $\Rightarrow$  (b). The cells  $D_i$  with value 0 form a diagonal  $D$  with the  $(s, t)$  property.

(b)  $\Rightarrow$  (a). Given a diagonal  $D$  with the  $(s, t)$  property, the latin square  $L(D)$  has  $(s, t)$  property by Proposition 1.  $\square$

Next we construct  $(s, t)$  diagonals for two special cases.

**Proposition 2.** If  $n > st$  and  $\gcd(n, s) = 1$ , then  $D_i = (i, is)$  for  $0 \leq i < n$  is an  $(s, t)$  diagonal.

**Proof.** (a) Since  $\gcd(n, s) = 1$ , the set of column coordinates  $\{c(i) = is, i = 0, \dots, n-1\}$  is the set of all numbers from 0 to  $n-1$ , therefore  $D$  is a diagonal.

(b)  $c(i+k) - c(i) = ks$ , with  $0 < k < t$ , we get  $s \leq c(i+k) - c(i) \leq n-s$ , so that  $D$  is an  $(s, t)$  diagonal by Lemma 1.  $\square$

It is this construction, that we used to produce the (2, 3) latin square of order 7 of [Example 1](#) in Section 1. The construction used in [Proposition 2](#) goes back to [2] and earlier to [1].

**Proposition 3.** *If  $n > 2s$ , then there exists an  $(s, 2)$  diagonal.*

**Proof.** (a)  $n = 2\ell + 1$ . Then  $\ell \geq s$  and  $\gcd(\ell, n) = 1$ . By [Proposition 2](#), the set  $D$  with  $D_i = (i, i\ell)$  for  $0 \leq i < n$  is an  $(\ell, 2)$  diagonal, and therefore an  $(s, 2)$  diagonal.

(b)  $n = 2\ell$ ,  $\ell$  even. Then  $\ell - 1 \geq s$  and  $\gcd(\ell - 1, n) = 1$ . By [Proposition 2](#), the set  $D$  with  $D_i = (i, i(\ell - 1))$  for  $0 \leq i < n$  is an  $(\ell - 1, 2)$  diagonal, and therefore an  $(s, 2)$  diagonal.

(c)  $n = 2\ell$ ,  $\ell$  odd. Then  $\ell - 1 \geq s$  and  $\gcd(\ell - 1, n) = 2$ . Let  $D_i = (i, c(i))$  and  $c(i) = i(\ell - 1)$  for  $0 \leq i < n/2$  and  $c(i) = 1 - (i - n/2)(\ell - 1)$  for  $n/2 \leq i < n$ . Then the  $c(i)$  are a complete set of representatives for the numbers  $0, 1, 2, \dots, n - 1$ . By [Lemma 1](#) with  $s = 2$ , we have to show that  $\ell - 1 \leq c(i + 1) - c(i) \leq n - (\ell - 1)$ . Now  $c(i + 1) - c(i)$  can have one of the values  $\ell - 1, \ell, n - (\ell - 1)$ , such that  $\ell - 1 \leq c(i + 1) - c(i) \leq n - (\ell - 1)$  holds.  $\square$

### 3. The existence of $(s, t)$ latin squares with $n \geq st + t$

For  $n > st$  an easy way to construct a diagonal  $D_i = (i, c(i))$ ,  $i = 0, \dots, n - 1$  is the following. Let  $d = \gcd(s, n)$  and

$$\begin{aligned} c(i) &= si & \text{for } 0 \leq i < n/d \\ c(i) &= s(i - n/d) + 1 & \text{for } n/d \leq i < 2n/d \\ \dots & & \dots \\ c(i) &= s(i - (d - 1)n/d) + d - 1 & \text{for } (d - 1)n/d \leq i < n. \end{aligned}$$

That is,  $c(i + 1)$  is obtained by adding  $s$  to  $c(i)$ . If this would lead to an already existing column,  $c(i + 1)$  is obtained by adding  $s + 1$  to  $c(i)$ .

We call this diagonal the coset enumeration diagonal for  $n$  and  $s$ .

The corresponding latin square has the property that  $s \times t$  subrectangles inside the latin square contain  $st$  different elements and was used by Colbourn and Heinrich in [2].

For  $d > 1$  the coset enumeration diagonal is however not an  $(s, t)$  diagonal in our sense, because  $c(0) - c(n - 1) = s - d + 1$ , which does not satisfy the condition  $s \leq c(0) - c(n - 1) \leq n - s$  of [Lemma 1](#).

For  $n > st + t$  we modify the coset enumeration diagonal for  $n$  and  $s + 1$  by changing the columns  $c(i)$  of the diagonal above in the following way:  $c(i + 1)$  is obtained by adding  $s + 1$  to  $c(i)$ . If this would lead to an already existing column,  $c(i + 1)$  is obtained by adding  $s$  to  $c(i)$ . In the proof of [Theorem 1](#), it is shown, that the resulting diagonal is an  $(s, t)$  diagonal.

**Theorem 1.** *If  $n > st + t$  then there exists an  $(s, t)$  diagonal.*

**Proof.** Let  $d = \gcd(s + 1, n)$ , then  $n - t(s + 1) \geq d$ .

(a)  $d = 1$ . Let  $D_i = (i, c(i))$  with  $c(i) = i(s + 1)$ . Then  $D$  is an  $(s + 1, t)$  diagonal by [Proposition 2](#), and therefore also an  $(s, t)$  diagonal.

(b)  $d > 1$ . Let  $D_i = (i, c(i))$  and let  $c(i)$  be defined as follows:

For  $i = k(n/d) + \ell$  with  $0 \leq \ell < n/d$  and  $0 \leq k < d$  we set  $c(i) = n - k + \ell(s + 1)$ . Thus for  $i = k(n/d)$  to  $i = k(n/d) + (n/d - 1)$  the  $c(i)$  form the coset  $C_{n-k}$  of the multiples of  $s + 1$  containing  $n - k$ . With  $0 \leq k < d$ , the set  $D$  is a diagonal.

Since  $n/d > t$  there is at most one coset change in  $c(i), c(i + 1), \dots, c(i + j)$  for  $0 < j < t$ . Since  $c(0) - c(n - 1) = n - (n - (d - 1) + (n/d - 1)(s + 1)) = s + d$  there are three possibilities for

$$c(i + j) - c(i) = \begin{cases} j(s + 1) & \text{if } c(i + j) \text{ and } c(i) \text{ are in the same coset} \\ (j - 1)(s + 1) + s & \text{if } c(i + j) \text{ and } c(i) \text{ are in the different cosets,} \\ & \text{but not in the pair } C_0 \text{ and } C_{n-(d-1)} \\ (j - 1)(s + 1) + s + d & \text{if } c(i + j) \text{ is in } C_0 \text{ and } c(i) \text{ is in } C_{n-(d-1)}. \end{cases}$$

Therefore we get in all three cases  $s \leq c(i + j) - c(i) \leq n - s$  for  $0 < j < t$  so that  $D$  is an  $(s, t)$  diagonal by [Lemma 1](#).  $\square$

The following example illustrates the construction for  $s = 5$ ,  $t = 3$  and  $n = 21$  to obtain a diagonal.

**Example 2.** Construction of a (5, 3) diagonal  $D_i = (i, c(i))$  for  $n = 21$ . The following table shows the  $c(j + \ell)$  constructed by the process of [Theorem 1](#).

	$\ell = 0$	$\ell = 1$	$\ell = 2$	$\ell = 3$	$\ell = 4$	$\ell = 5$	$\ell = 6$
$j = 0$	0	6	12	18	3	9	15
$j = 7$	20	5	11	17	2	8	14
$j = 14$	19	4	10	16	1	7	13

The next theorem shows how to construct an  $(s, t)$  diagonal for  $n = st + t$ . Also in this construction we start with the coset enumeration diagonal for  $n$  and  $s + 1$  and show that a rearrangement, which places the column values of the form  $n - is$ ,  $i = 1, \dots, s$  at the end, leads to an  $(s, t)$  diagonal.

**Theorem 2.** If  $n = st + t$  then there exists an  $(s, t)$  diagonal.

**Proof.** (a)  $t > s$ . Then  $n > st + s$  and the result follows from Theorem 1.

(b)  $t \leq s$ . We construct an  $(s, t)$  diagonal:

We begin by setting  $c_{i,j} = i + j(s + 1)$ ,  $0 \leq i \leq s$ ,  $0 \leq j < t$ .

$c_{0,0}$	$c_{0,1}$	$\cdots$	$\cdots$	$c_{0,t-1}$
$c_{1,0}$	$c_{1,1}$	$\cdots$	$\cdots$	$c_{1,t-1}$
$\cdots$	$\cdots$	$\cdots$	$\mathbf{c_{2,t-2}}$	$\cdots$
$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$
$\mathbf{c_{t,0}}$	$\cdots$	$\cdots$	$\cdots$	$\cdots$
$c_{t+1,0}$	$\cdots$	$\cdots$	$\cdots$	$\mathbf{c_{t+1,t-1}}$
$\cdots$	$\cdots$	$\cdots$	$\mathbf{c_{t+2,t-2}}$	$\cdots$
$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$
$c_{s,0}$	$\cdots$	$\mathbf{c_{s,j}}$	$\cdots$	$c_{s,t-1}$

The  $c_{i,j}$  with value  $c_{i,j} = n - i$  is for  $i > 0$  are written in bold face.

Now we rearrange the  $c_{i,j}$  in the following way: we omit the bold face  $c_{i,j}$  and shift the remaining ones vertically up, the bold faced ones are placed in the bottom rows in reversed order in the following way, giving a partition of the numbers into three distinct subsets

$c_{0,0}$	$c_{0,1}$	$\cdots$	$\cdots$	$c_{0,t-1}$	part 1
$c_{1,0}$	$c_{1,1}$	$\cdots$	$\cdots$	$c_{2,t-1}$	part 2
$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	
$c_{s,0}$	$\cdots$	$\mathbf{c_{s,j}}$	$\cdots$	$\cdots$	part 3
$\cdots$	$\cdots$	$\cdots$	$\cdots$	$\cdots$	
$\mathbf{c_{2t,0}}$	$\cdots$	$\cdots$	$\mathbf{c_{t+2,t-2}}$	$\mathbf{c_{t+1,t-1}}$	
$\mathbf{c_{t,0}}$	$\mathbf{c_{t-1,1}}$	$\cdots$	$\mathbf{c_{2,t-2}}$	$\mathbf{c_{1,t-1}}$	

Now let  $D$  be the set of cells with  $D_i = (i, c(i))$ . If  $i = i_1t + i_2$  with  $0 \leq i_2 < t$ , then  $c(i)$  is the term in row  $i_1$  and column  $i_2$  in the array above.

Because the array contains all numbers from 0 to  $n - 1$ ,  $D$  is a diagonal.

In part 1 the difference of two consecutive terms is  $s + 1$ , the difference of the first term in part 2 and the last in part 1 is  $s + 2$ . Part 2 contains  $s$  sequences of length  $t - 1$  of elements from the same coset of multiples of  $s + 1$  with differences  $s + 1$  and  $s + 2$  if the coset changes, the difference of the first term in part 3 and the last in part 2 is  $s + 1$ . In part 3 the difference of two consecutive terms is  $s$ , the difference of the first term in part 1 and the last in part 3 is  $s$ . Therefore  $c(i + k) - c(i)$  with  $0 < k \leq t - 1$  satisfies the inequality  $s \leq c(i + k) - c(i) \leq n - s$  and  $D$  is an  $(s, t)$  diagonal by Lemma 1.  $\square$

The following example illustrates the process for  $s = 8$ ,  $t = 3$  and  $n = 27$  to obtain a diagonal.

**Example 3.** Construction of a  $(8, 3)$  diagonal  $D_i = (i, c(i))$  for  $n = 27$ . The following table shows the columns constructed by the process of Theorem 2.

0	9	18		$c(0) = 0$	$c(1) = 9$	$c(2) = 18$
1	10	<b>19</b>		$c(3) = 1$	$c(4) = 10$	$c(5) = 20$
2	<b>11</b>	20		$c(6) = 2$	$c(7) = 12$	$c(8) = 21$
<b>3</b>	12	21		$c(9) = 4$	$c(10) = 13$	$c(11) = 23$
4	13	<b>22</b>	$\longrightarrow$	$c(12) = 5$	$c(13) = 15$	$c(14) = 24$
5	<b>14</b>	23		$c(15) = 7$	$c(16) = 16$	$c(17) = 26$
<b>6</b>	15	24		$c(18) = 8$	$c(19) = 17$	$c(20) = 25$
7	16	<b>25</b>		$c(21) = 6$	$c(22) = 14$	$c(23) = 22$
8	<b>17</b>	26		$c(24) = 3$	$c(25) = 11$	$c(26) = 19$

#### 4. $(s, t)$ latin squares for $n = st + r$ , $0 < r < \min(s, t)$

We show that for  $n = st + r$ ,  $0 < r < \min(s, t)$  a necessary and sufficient condition for the existence of an  $(s, t)$  latin square is that  $\gcd(s, n)\gcd(t, n)$  is a divisor of  $n$ . We derive in several steps that for  $0 < r < \min(s, t)$  an  $(s, t)$  diagonal has a two-dimensional mesh structure which implies the product condition above.

First we define a number of terms that are used in this section.

Because of the addition modulo  $n$  for indices in this paper, we have to specify, what we mean, if we say that a cell  $C_1$  is to the right of a cell  $C_2$ .

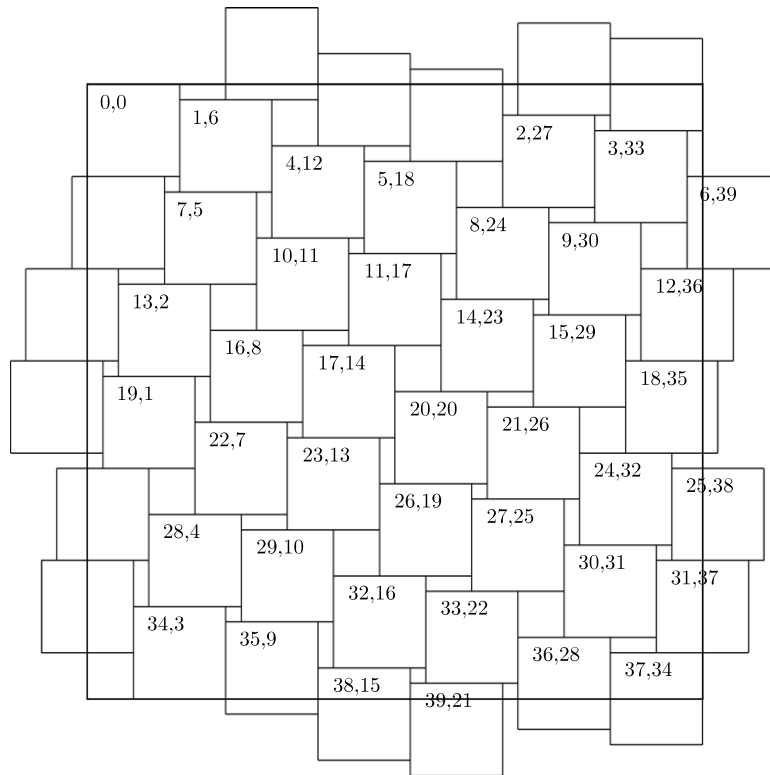


Fig. 1. A (6, 6) diagonal for  $n = 40$ .

**Definition 3.** We think of the latin square made into a torus and say that a cell  $C_2 = (r_2, c_2)$  is to the right of a cell  $C_1 = (r_1, c_1)$  if there are less columns to cross to reach column  $c_2$  from column  $c_1$  by going to the right than by going to the left. More formally:

We say that  $C_2$  is to the right of  $C_1$  if  $c_2 - c_1 < n/2$  and that cell  $C_2$  is to the left of  $C_1$  if  $c_2 - c_1 > n/2$ .

Similarly

we say that  $C_2$  is below  $C_1$  if  $r_2 - r_1 < n/2$  and that cell  $C_2$  is above  $C_1$  if  $r_2 - r_1 > n/2$ .

With this definition, we can define cyclic monotonicity of a sequence of cells.

**Definition 4.** A sequence of cells  $C_0 = (r_0, c_0), \dots, C_{k-1} = (r_{k-1}, c_{k-1})$  is called cyclically monotonous if the direction, left or right, from one cell to the next remains constant.

More formally the sequence is called right cyclically monotonous if

$C_{i+1}$  is to the right of  $C_i$  for  $0 \leq i < k - 1$  and  $C_0$  is to the right of  $C_{k-1}$

and it is called left cyclically monotonous if

$C_{i+1}$  is to the left of  $C_i$  for  $0 \leq i < k - 1$  and  $C_0$  is to the left of  $C_{k-1}$ .

An example of a left cyclically monotonous sequence of cells is obtained as follows.

**Example 4.** Let  $n = st + r$  and  $0 < r < \min(s, t)$  and  $\gcd(n, s) = 1$ . By Proposition 2, the cells  $D_i = (i, c(i))$  with  $c(i) = is$  form a diagonal. The sequence of cells  $C_j = D_{jt} = (jt, jst)$ ,  $j = 0, \dots, n/\gcd(n, t) - 1$  has the property  $c_{j+1} - c_j = (j+1)st - jst = st = n - r > n/2$  and is therefore left cyclically monotonous.

Now let  $D_i = (r_i, c_i)$ ,  $i = 0, \dots, n - 1$ , be a diagonal and let  $R(D_i)$  be the  $s \times t$  rectangle with upper left corner  $D_i$ .

Fig. 1 shows a (6, 6) diagonal  $D_i = (r_i, c_i)$ ,  $i = 0, \dots, n - 1$ , for  $n = 40$  with the associated  $6 \times 6$  squares  $R(D_i)$ .

We say that two rectangles overlap if they have one or more cells in common.

Then we can characterize  $(s, t)$  diagonals in the following way.

**Proposition 4.** The following are equivalent. (a) Diagonal  $D$  with  $D_i = (i, c(i))$  is a  $(s, t)$  diagonal. (b) No two rectangles of the  $n$  rectangles  $R(D_i)$  overlap.

**Proof.** Let  $D_i = (i, c(i))$  and  $D_j = (j, c(j))$  be two cells of  $D$ . The condition, that  $D_i$  and  $D_j$  are contained in an  $(s, t)$  rectangle and the condition that the  $s \times t$  rectangles  $R(D_i)$  and  $R(D_j)$  overlap, are identical: the vertical distance of the  $D_i$  and  $D_j$  is less than  $t$  and the horizontal distance is less than  $s$ , more formally  $j - i < t$  or  $j - i > n - t$ , and,  $c(j) - c(i) < s$  or  $c(j) - c(i) > n - s$ .  $\square$

In the next lemma it is shown, that the columns of two cells in row  $i$  and  $i + t$  of an  $(s, t)$  diagonal differ by at most  $r$ .

**Lemma 2.** Assume that  $D$  with  $D_i = (i, c(i))$ ,  $0 \leq i \leq n - 1$  is a  $(s, t)$  diagonal for  $n = st + r$  and  $0 < r < \min(s, t)$ . Then  $c(i + t) - c(i) \leq r$  or  $c(i + t) - c(i) \geq n - r$  for  $0 \leq i \leq n - 1$ .

**Proof.** Consider the  $t - 1$  rectangles  $R(D_{i+1}), \dots, R(D_{i+t-1})$  of size  $s \times t$ . Each of them covers  $s$  cells of row  $i + t$ , such that there remain  $s + r$  free cells in row  $i + t$ , of which  $s$  start at column  $c(i)$ . Since  $r < s$ , the  $s$  cells starting at  $c(i)$  and the  $s$  cells starting at column  $c(i + t)$  must overlap and therefore  $c(i + t) - c(i) \leq r$  or  $c(i + t) - c(i) \geq n - r$ .  $\square$

Next we define adjacency for rectangles of cells in an obvious way.

**Definition 5.** For  $D_i = (i, c(i))$  and  $D_{i+t} = (i + t, c(i + t))$  the two rectangles  $R(D_i)$  and  $R(D_{i+t})$  are called adjacent if  $c(i + t) - c(i) < s$  or  $c(i + t) - c(i) > n - s$ .

Similarly

for  $D_i = (i, c(i))$  and  $D_{i'} = (i', c(i) + s)$  the two rectangles  $R(D_i)$  and  $R(D_{i'})$  are called adjacent if  $i' - i < t$  or  $i' - i > n - t$ .

Then the following corollary is a consequence of Lemma 2 and the symmetry of the situation of for rows and columns.

**Corollary 2.** If  $D_i = (i, c(i))$ ,  $0 \leq i \leq n - 1$  is a  $(s, t)$  diagonal for  $n = st + r$  and  $0 < r < \min(s, t)$ , then the rectangles  $R(D_i)$  and  $R(D_{i+t})$  are adjacent and for  $D_i = (i, c(i))$  and  $D_{i'} = (i', c(i) + s)$  the two rectangles  $R(D_i)$  and  $R(D_{i'})$  are adjacent for  $0 \leq i < n$ .

Every rectangle  $R(D_i)$  of a diagonal  $D$  is therefore surrounded by four adjacent rectangles of the diagonal.

Let now  $d_s = \gcd(n, s)$  and  $d_t = \gcd(n, t)$ . Then we can partition the cells of a diagonal in two ways:

**Definition 6.**  $S_i = \{S_{i,j} = (i + jt, c(i + jt)), 0 \leq j < n/d_t\}$  for  $0 \leq i < d_t$  and  $T_i = \{T_{i,j} = (r(i + js), i + js), 0 \leq j < n/d_s\}$  for  $0 \leq i < d_s$ .

The next proposition shows that the rectangles  $R(D_i)$  of an  $(s, t)$  diagonal  $D$  form a two-dimensional structure of ribbons of rectangles.

**Proposition 5.** Assume  $D$  is an  $(s, t)$  diagonal for  $n = st + r$  and  $0 < r < \min(s, t)$  and that  $D_i = (i, c(i))$ ,  $D_{i+t} = (i + t, c(i + t))$ ,  $D_{i'} = (i', c(i) + s)$ , are three elements of an  $(s, t)$  diagonal  $D$ . Then the cell  $(i' + t, c(i + t) + s)$  belongs to  $D$ , i.e. the four cells form a parallelogram.

**Proof.** There exists a cell in  $D$  in column  $c(i + t) + s$ , say  $D_j = (j, c(i + t) + s)$ . According to Corollary 2 rectangle  $R(D_j)$  is adjacent to rectangle  $R(D_{i+t})$ . Since there is no overlapping between rectangle  $R(D_j)$  and rectangle  $R(D_{i'})$ , we get  $j \geq i' + t$ . Since there can be at most  $r < s$  cells in row  $i' + t$  not covered by the rectangles of  $D$ , we must have  $j = i' + t$ .  $\square$

For the next lemma,  $T_0$  denotes the partition of diagonal  $D$  of cells  $D_0 = (0, 0)$ ,  $D_{ik} = (i_k, ks)$ ,  $k = 1, 2, \dots$ ; see Definition 6.

**Lemma 3.** If  $D$  is an  $(s, t)$  diagonal for  $n = st + r$  and  $0 < r < \min(s, t)$ , then the following hold:

- (a) the partitions  $S_i$  of  $D$  consisting of the cells  $D(i, c(i))$ ,  $D(i + t, c(i + t))$ ,  $\dots$ ,  $D(i + (n/d_t - 1)t, c(i + (n/d_t - 1)t))$  are cyclically monotonous.
- (b) Each partition  $S_i$  contains a cell of partition  $T_0$  consisting of cells  $D_0 = (0, 0)$ ,  $D_{ik} = (i_k, ks)$ ,  $k = 1, 2, \dots$

**Proof.**

(a) Consider three consecutive cells  $D_i = (i, c(i))$ ,  $D_{i+t} = (i + t, c(i + t))$  and  $D_{i+2t} = (i + 2t, c(i + 2t))$  and assume that  $D_{i+t}$  is to the left of  $D_i$  and consider the four rectangles surrounding  $R(D_{i+t})$ ; see Fig. 2. Then, since  $R(D_{i+t})$  is to the left of rectangle  $R(D_i)$ , the cell of diagonal  $D$  in column  $c(i + t) + s$  must be below  $D_{i+t}$ , such that  $D_{i+2t}$  in turn must be to the left of  $D_{i+t}$ .

(b) By applying the parallelogram property, Proposition 5, starting with partitions  $S_0 = \{S_{0,0}, S_{0,1}, S_{0,2}, \dots\}$  and  $T_0 = \{T_{0,0}, T_{0,1}, T_{0,2}, \dots\}$ , see Definition 6, we can construct other cells of diagonal  $D$  in the following way: let  $D_{i,0} = S_{0,i}$  for  $i = 0, 1, 2, \dots$  and  $D_{0,j} = T_{0,j}$  for  $j = 0, 1, 2, \dots$  and for  $i > 0$  and  $j > 0$  let  $D_{i,j}$  be the cell that makes  $D_{0,0}$ ,  $D_{i,0}$ ,  $D_{i,j}$ ,  $D_{0,j}$  into a parallelogram. If we consider the sets  $D_i = \{D_{i,0}, D_{i,1}, D_{i,2}, \dots\}$  and  $D_{i+1} = \{D_{i+1,0}, D_{i+1,1}, D_{i+1,2}, \dots\}$ , then the rows of  $D_{i,j}$  and  $D_{i+1,j}$  differ by  $t$  and the columns by an amount less than or equal to  $r$  which depends only on  $i$ . Therefore the  $s \times t$  rectangles with cells  $D_{i,j}$  as upper left corner cover the latin square in such a way that no other  $s \times t$  rectangle can be placed without overlapping with one of them. The construction produces therefore all cells of diagonal  $D$  and consequently each partition  $S_i$  consists of a set of cells  $D_{k,j}$ ,  $j = 0, 1, 2, \dots$  for a fixed  $k$ .  $\square$

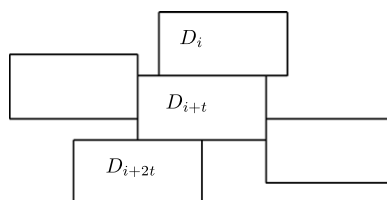


Fig. 2. Cyclic monotonicity.

We reorder the sequences in the partitions  $S_i$ ,  $i = 0, 1, \dots$  now as follows:  $S_{i,0}$  is the cell of  $S_i$  which is in  $T_0$  i.e.  $S_{i,0} = (r_i, ks)$ ,  $S_{i,j}$  is the cell in row  $r_i + jt$ . Then the following holds.

**Corollary 3.** Assume  $S_{i,j}$  as above, then there exists a fixed  $k = k(i)$  such that the columns satisfy  $c_{i,j} = c_{0,j} + ks$  for some  $k$  and  $0 \leq j < n/d_s$ .

**Proof.** The column of  $S_{0,0}$  is 0 and the column of  $S_{i,0}$  is a multiple of  $s$ . By induction on  $k$  to Proposition 5, we can assume that any four cells  $S_{0,j}$ ,  $S_{0,j+1}$ ,  $S_{i,j}$ ,  $S_{i,j+1}$  form a parallelogram and therefore the differences of columns of  $S_{0,j}$ ,  $S_{0,j+1}$  and  $S_{i,j}$ ,  $S_{i,j+1}$  are equal.  $\square$

**Theorem 3.** If  $n = st + r$  with  $0 < r < \min(s, t)$  and there exists an  $(s, t)$  diagonal, then  $d_s d_t | n$ , where  $d_s = \gcd(n, s)$  and  $d_t = \gcd(n, t)$ .

**Proof.** Let  $0 \leq \ell < d_s$ , we consider the cells in an  $(s, t)$  diagonal  $D$  with column congruent  $\ell \pmod{d_s}$ . Since  $D$  is a diagonal, there are  $n/d_s$  of them. Because  $d_s | s$  and Corollary 3 the number of such cells is the same in every partition  $S_i$ ,  $0 \leq i < d_t$  therefore the number of partitions  $d_t$  is a divisor of  $n/d_s$ .  $\square$

There exist therefore infinitely many triples  $s, t, n$  for which there is no  $(s, t)$  latin square for  $n$ , the smallest one has  $n = 18$ .

**Example 5.** There does not exist a  $(4, 4)$  latin square for  $n = 18$  since  $d_s = \gcd(n, s) = 2$  and  $d_t = \gcd(n, t) = 2$  but 4 is not a divisor of  $n$ .

More generally if  $s$  and  $t$  are even and  $\min(s, t) > r = 2r'$  with  $r'$  odd, then there does not exist an  $(s, t)$  latin square for  $n = st + r$ .

The next theorem shows that the condition, that  $\gcd(n, s)\gcd(n, t)$  is a divisor of  $n$ , is a sufficient condition for the existence of an  $(s, t)$  diagonal.

**Theorem 4.** If  $n = st + r$ ,  $0 < r < \min(s, t)$  and  $g_s g_t | n$  where  $g_s = \gcd(n, s)$  and  $g_t = \gcd(n, t)$  then there exist a  $(s, t)$  diagonal of size  $n$ .

**Proof.** Consider the  $n$  cells  $D_{i,j,k} = (g_s g_t i + tj + k, g_s g_t i(s/g_s) + sk - j)$  with  $0 \leq i < n/(g_s g_t)$ ,  $0 \leq j < g_s$  and  $0 \leq k < g_t$ .

(a) The set  $D_{i,j,k}$  forms a diagonal. We look first at the row indices:  $g_s g_t i + tj + k$  with  $0 \leq i < n/(g_s g_t)$ ,  $0 \leq j < g_s$ ,  $0 \leq k < g_t$ . The row indices of the set  $D_{i,j,k}$  contain all multiples of  $g_s g_t$ , and since  $g_t = \gcd(n, t)$  and  $0 \leq j < g_s$  therefore also all multiples of  $g_t$ , and finally with  $0 \leq k < g_t$  all numbers from 0 to  $n - 1$ . Because  $\gcd(s/g_s, n) = 1$ , a similar consideration shows that the set of column indices  $g_s g_t i(s/g_s) + sk - j$  contains all numbers from 0 to  $n - 1$ . Since we have  $n$  cells, they form a transversal.

(b) The  $D_{i,j,k} = (g_s g_t i + tj + k, g_s g_t i(s/g_s) + sk - j)$  have the  $(s, t)$  property: since  $n/(g_s g_t) = (s/g_s)(t/g_t) + r/(g_s g_t)$ , and  $\gcd(s/g_s, n/(g_s g_t)) = 1$ , the cells  $D_i = (i, i(s/g_s))$ ,  $0 \leq i < n/(g_s g_t)$  form an  $(s/g_s, t/g_t)$  diagonal by Proposition 2. Therefore the  $s/g_s \times t/g_t$  rectangles associated with the  $D_i$  do not overlap, but each is adjacent to four other rectangles. Stretching by factor  $g_s g_t$  we get  $n/(g_s g_t)$  cells  $D'_i = (g_s g_t i, g_s g_t i(s/g_s))$  and  $n/(g_s g_t)$  non-overlapping  $(g_t s) \times (g_s t)$  rectangles  $R'_i$  with upper left corner  $D'_i$  in an  $n \times n$  array. The rectangle adjacent to and below  $R'_i$  has upper right corner  $D'_{i+t/g_t} = (g_s g_t(i + t/g_t), g_s g_t(i + t/g_t)(s/g_s))$  and is  $r$  columns to the left of the rectangle  $R'_i$ . The rectangle adjacent to and right of  $R'_i$  has upper right corner  $D'_{i+1} = (g_s g_t(i + 1), g_s g_t(i + 1)(s/g_s))$  and is  $g_s g_t$  and therefore at most  $r$  rows below the rectangle  $R'_i$ . Since  $r < \min(s, t)$  the following construction works without overlapping: we replace each  $(g_t s) \times (g_s t)$  rectangle with  $g_s g_t$  rectangles of size  $s \times t$  by selecting the  $D_{i,j,k}$  as upper left corners. Since  $r < \min(s, t)$  the new rectangles do not overlap.  $\square$

Fig. 3 illustrates the construction of Theorem 4 with  $n = 14 \times 15 + 12$ ,  $s = 14$ ,  $t = 15$  and therefore  $g_s = 2$  and  $g_t = 3$ . On the left it shows two  $7 \times 5$  rectangles stretched by a factor of 6, i.e.  $42 \times 30$  rectangles. The replacement of each of them by six  $14 \times 15$  rectangles is shown on the right.

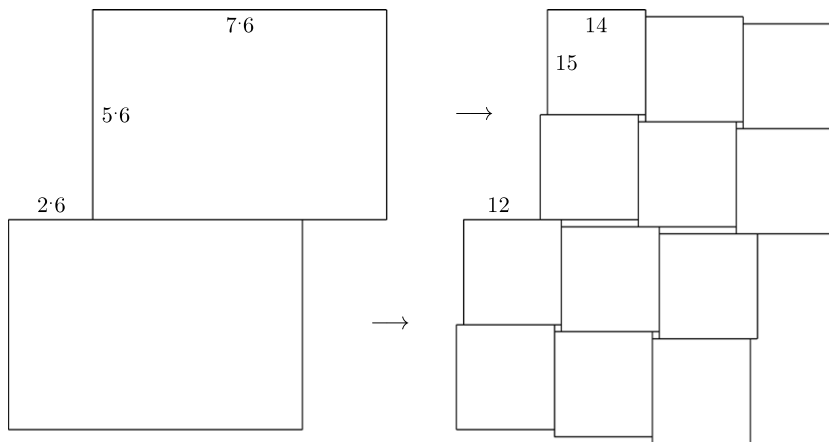


Fig. 3. Construction of a (14, 15) diagonal for  $n = 14 \times 15 + 12$ .

## 5. Cayley tables of cyclic groups

If  $G$  is a group, we say that  $G$  has the  $(s, t)$  property, if there exist enumerations of its elements  $h = (g_0, g_1, \dots, g_{n-1})$  and  $v = (g_{\pi(0)}, g_{\pi(1)}, \dots, g_{\pi(n-1)})$ , where  $\pi$  is a permutation of  $0, 1, \dots, n-1$ , such that the Cayley table with  $h$  as horizontal border and  $v$  as vertical border and entries  $g_{i,j} = g_{\pi(i)}g_j$

	$g_0$	$g_1$	$\dots$	$g_{n-1}$
$g_{\pi(0)}$	$g_{0,0}$	$g_{0,1}$	$\dots$	$g_{0,n-1}$
$g_{\pi(1)}$	$g_{1,0}$	$g_{1,1}$	$\dots$	$g_{1,n-1}$
$\dots$	$\dots$	$\dots$	$\dots$	$\dots$
$g_{\pi(n-1)}$	$g_{n-1,0}$	$g_{n-1,1}$	$\dots$	$g_{n-1,n-1}$

is an  $(s, t)$  latin square. In [5] we studied groups with the  $(2, 2)$  property.

The construction in Proposition 1 to construct a latin square from a diagonal actually produces a Cayley table of a cyclic group of order  $n$ , with  $h = (0, 1, 2, \dots, n-1)$  and where  $v$  consists of the first column of the latin square.

We therefore get the following corollary:

**Corollary 4.** A cyclic group  $C_n$  of order  $n$  has the  $(s, t)$  property with  $s$  and  $t$  greater than 1 if and only if (a)  $n \geq st + t$  or (b)  $n > st$  and the product  $\gcd(s, n)\gcd(t, n)$  is a divisor of  $n$ .

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